

X-ray tomography minicourse: Monday exercises

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PhD Winter School
Advanced methods for mathematical image analysis
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Outline

Tomography with 2×2 pixels: non-uniqueness

Matrix model for the measurement

First 2×2 exercise

Total variation regularization

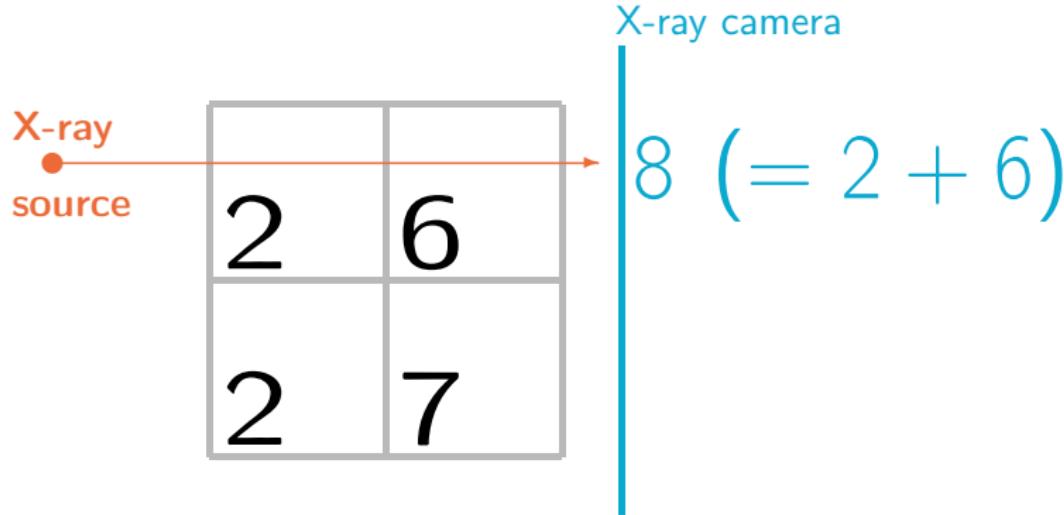
Second 2×2 exercise

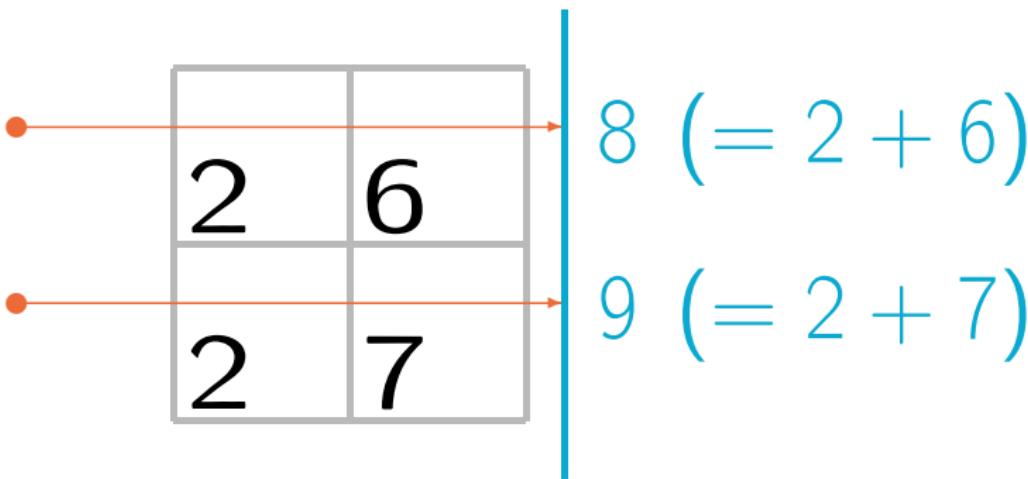
Numerical implementation

Third 2×2 exercise

Tomography with 1×2 pixels: ill-posedness

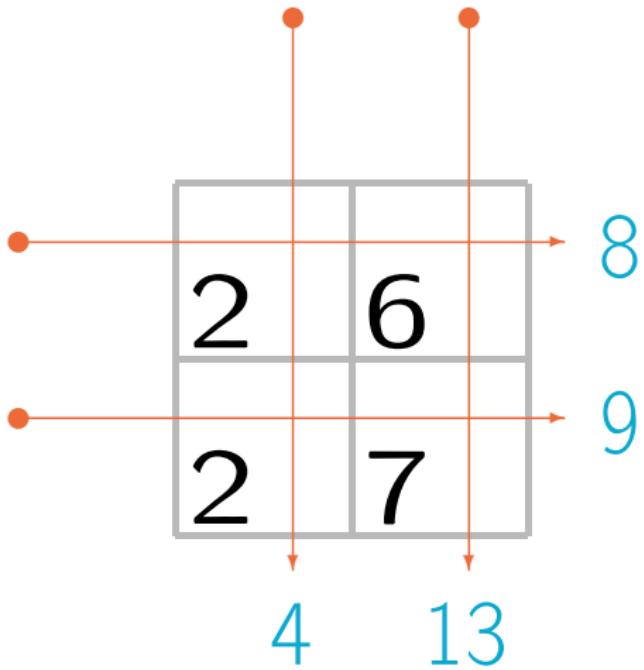
Exercises, collected

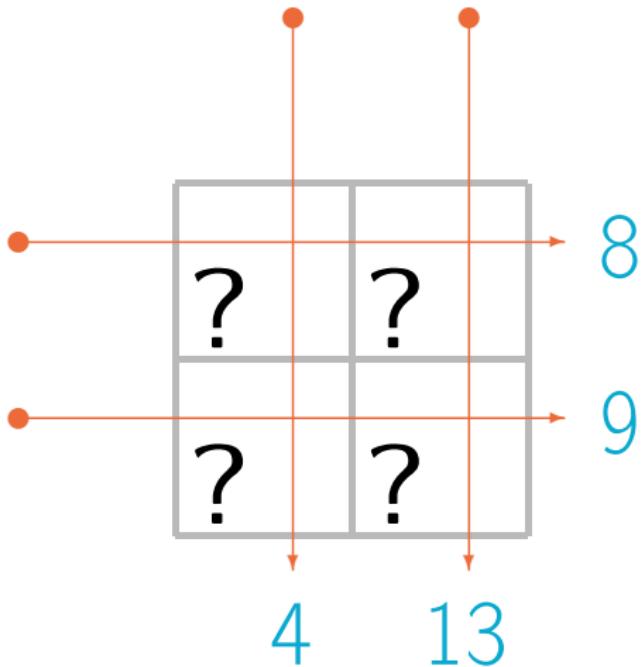




2		6
2		7

4 13





2	6
2	7

4 13

-1	9
5	4

4 13

2	6	8
2	7	9

4 13

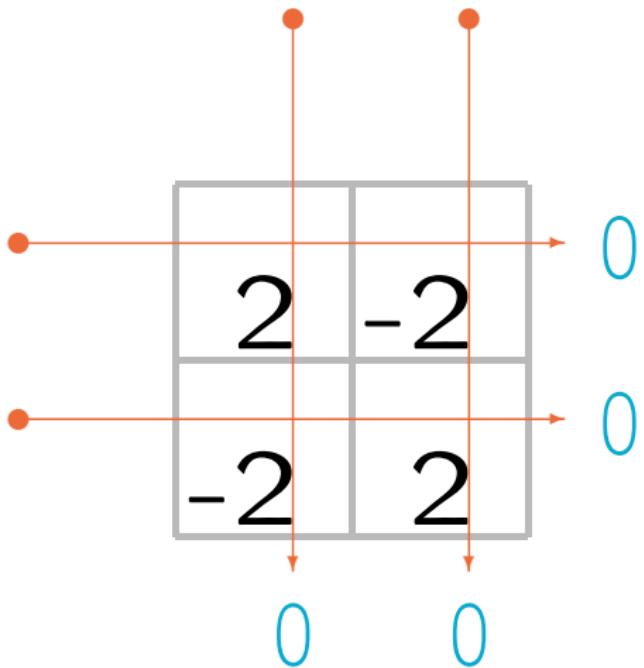
-1	9	8
5	4	9

4 13

2	6
2	7
4	13

-1	9
5	4
4	13

4	4
0	9



2	6
2	7
4	13

+

2	-2
-2	2
0	0

=

4	4
0	9

4 13

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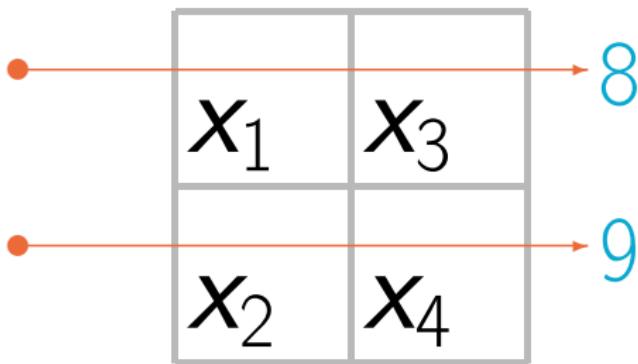
Tomography with 1×2 pixels: ill-posedness

Exercises, collected

Each data point gives rise to one row in the measurement matrix

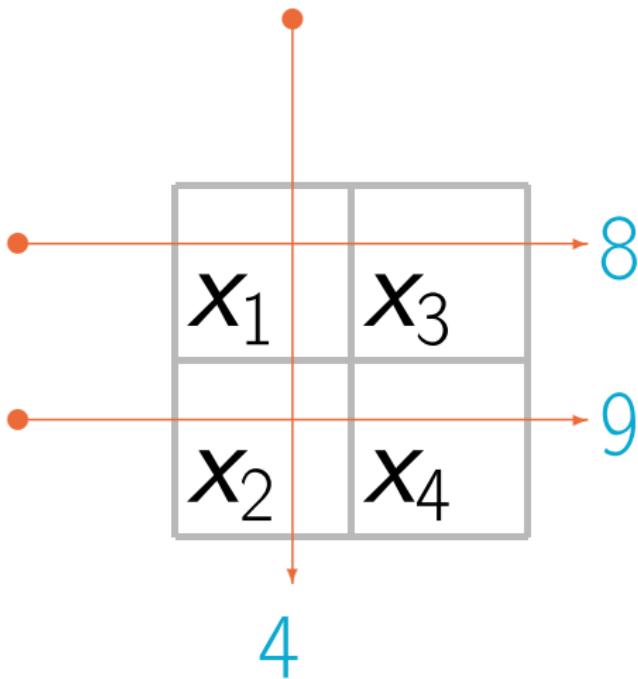
$$\begin{bmatrix} x_1 & x_3 \\ x_2 & x_4 \end{bmatrix} \xrightarrow{\text{orange arrow}} 8$$
$$\begin{bmatrix} 1 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 8 \end{bmatrix}$$

Each data point gives rise to one row in the measurement matrix



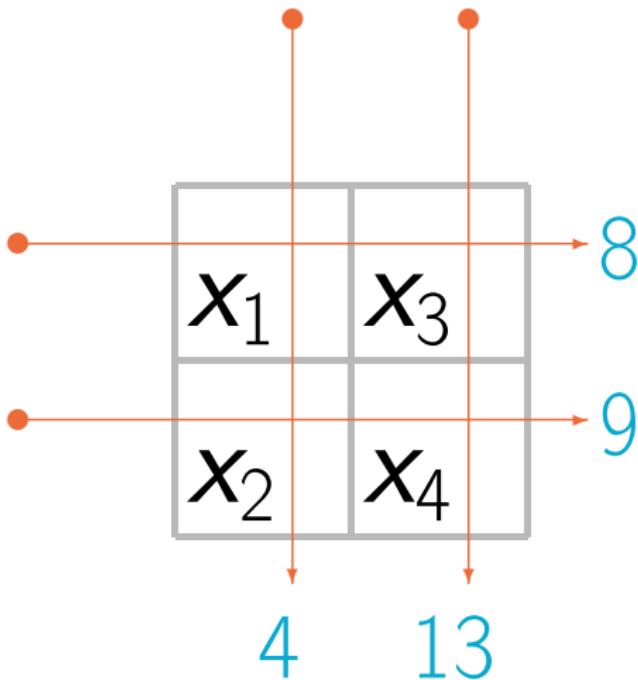
$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 8 \\ 9 \end{bmatrix}$$

Each data point gives rise to one row in the measurement matrix



$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 8 \\ 9 \\ 4 \\ 4 \end{bmatrix}$$

Each data point gives rise to one row in the measurement matrix



$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 8 \\ 9 \\ 4 \\ 13 \end{bmatrix}$$

$$Ax = m$$

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First 2×2 exercise

Determine the kernel of the measurement matrix

$$A = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}.$$

How is the kernel related to “ghosts”, or objects that are nontrivial but give zero measurement?

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Tomography with 1×2 pixels: ill-posedness

Exercises, collected

Let's study the two penalties used in regularization. We focus on three examples

Original patient

2	6
2	7

Flat candidate

3	3
3	3

Spooky candidate

4	4
0	9

Wrong data,
good “tissue type”

Correct data,
bad “tissue type”

Calculate data penalty for the original phantom

2	6	
2	7	

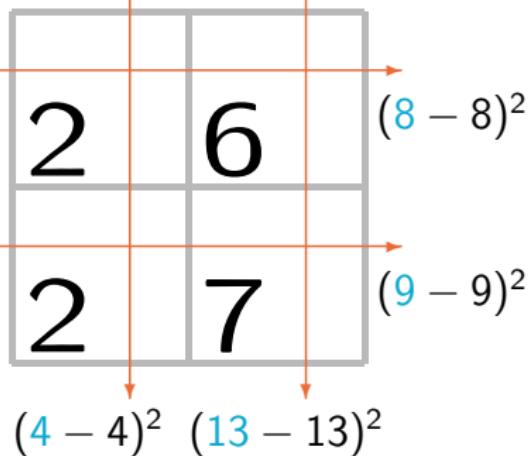
$$(8 - 8)^2$$

Calculate data penalty for the original phantom

2	6	$(8 - 8)^2$
2	7	$(9 - 9)^2$

Data penalty: $(8 - 8)^2 + (9 - 9)^2$

Calculate data penalty for the original phantom



$$\text{Data penalty: } (8 - 8)^2 + (9 - 9)^2 + (4 - 4)^2 + (13 - 13)^2 = 0.$$

Calculate prior penalty for the original phantom

2	6
2	7

Prior penalty: $|2 - 6|$

Calculate prior penalty for the original phantom

2	6
2	7

Prior penalty: $|2 - 6| + |2 - 7|$

Calculate prior penalty for the original phantom

2	6
2	7

Prior penalty: $|2 - 6| + |2 - 7| + |2 - 2|$

Calculate prior penalty for the original phantom

2	6
2	7

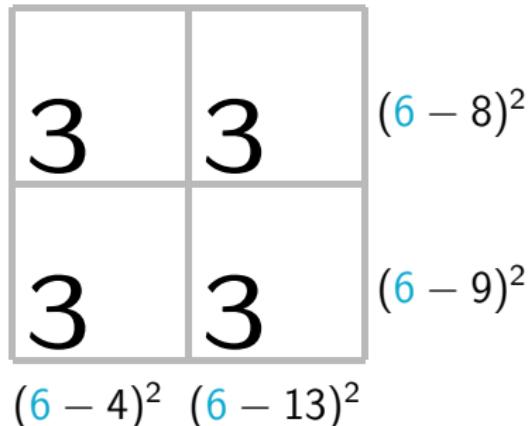
Prior penalty: $|2 - 6| + |2 - 7| + |2 - 2| + |6 - 7| = 4 + 5 + 0 + 1 = 10.$

Total penalty is the sum of data&prior penalties

2	6
2	7

$$\begin{array}{r} \text{data penalty} \quad 0 \\ + \text{prior penalty} \quad 10 \\ \hline = \text{total penalty} \quad €10 \end{array}$$

Data penalty for flat candidate



Data penalty: $2^2 + 3^2 + 2^2 + 7^2 = 4 + 9 + 4 + 49 = 66.$

Prior penalty for flat candidate

3	3
3	3

Prior penalty: $|3 - 3| + |3 - 3| + |3 - 3| + |3 - 3| = 0.$

Total penalty for flat candidate

3	3
3	3

$$\begin{array}{r} \text{data penalty} \quad 66 \\ + \text{prior penalty} \quad 0 \\ \hline = \text{total penalty} \quad €66 \end{array}$$

Data penalty for spooky candidate

$(8 - 8)^2$	4	4
$(9 - 9)^2$	0	9
$(4 - 4)^2$	$(13 - 13)^2$	

Data penalty: $(8 - 8)^2 + (9 - 9)^2 + (4 - 4)^2 + (13 - 13)^2 = 0.$

Prior penalty for spooky candidate

4	4
0	9

Prior penalty: $|4 - 4| + |0 - 9| + |4 - 0| + |4 - 9| = 0 + 9 + 4 + 5 = 18.$

Comparison of the three candidates

Original patient

2	6
2	7

Flat candidate

3	3
3	3

Spooky candidate

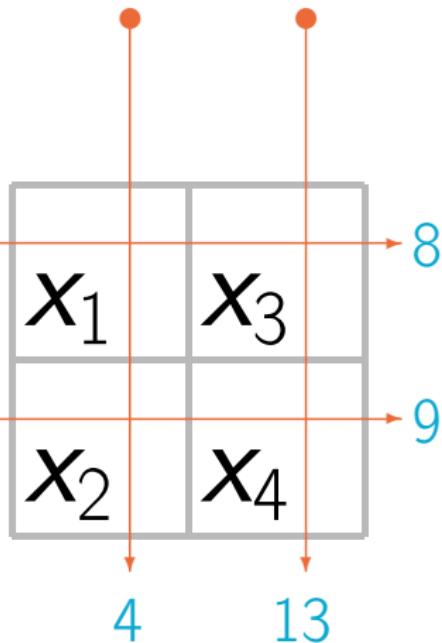
4	4
0	9

$$\begin{array}{rl} \text{data penalty} & 0 \\ + \text{prior penalty} & 10 \\ \hline = \text{total penalty} & €10 \end{array}$$

$$\begin{array}{rl} \text{data penalty} & 66 \\ + \text{prior penalty} & 0 \\ \hline = \text{total penalty} & €66 \end{array}$$

$$\begin{array}{rl} \text{data penalty} & 0 \\ + \text{prior penalty} & 18 \\ \hline = \text{total penalty} & €18 \end{array}$$

In practice we do not have three candidates.
We need a general reconstruction algorithm



Find numbers $x_1 \geq 0$, $x_2 \geq 0$, $x_3 \geq 0$ and $x_4 \geq 0$ such that the sum of these two penalties is as small as possible:

$$\text{Data penalty: } (x_1 + x_3 - 8)^2 + (x_2 + x_4 - 9)^2 + (x_1 + x_2 - 4)^2 + (x_3 + x_4 - 13)^2$$

$$\text{Prior penalty: } |x_1 - x_3| + |x_2 - x_4| + |x_1 - x_2| + |x_3 - x_4|$$

This method is called (anisotropic) total variation regularization.

The minimizer of the TV penalty functional has two “internal organs”, as does the original

Original patient

2	6
2	7

TV minimizer

$2\frac{1}{4}$	$6\frac{1}{4}$
$2\frac{1}{4}$	$6\frac{1}{4}$

$$\begin{array}{rcl} \text{data penalty} & 0 \\ + \text{prior penalty} & 10 \\ \hline = \text{total penalty} & €10 \end{array}$$

$$\begin{array}{rcl} \text{data penalty} & 1 \\ + \text{prior penalty} & 8 \\ \hline = \text{total penalty} & €9 \end{array}$$

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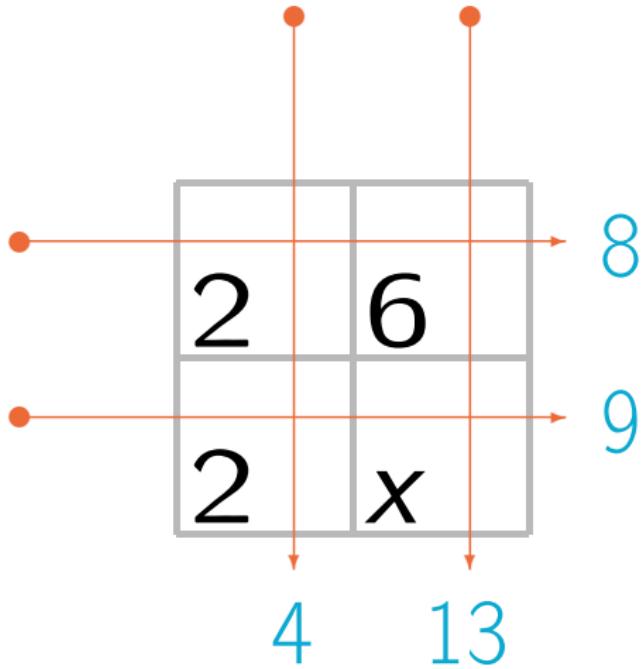
Third 2×2 exercise

Tomography with 1×2 pixels: ill-posedness

Exercises, collected

Second 2×2 exercise, slide 1/2

Assume that we know three pixel values and look for the fourth one, called x .



Second 2×2 exercise, slide 2/2

Take $\alpha = 1$. Write down the total variation penalty functional in the form

$$\tilde{x} = \arg \min_{x \in \mathbb{R}} \{f(x)\}.$$

- ▶ Give the formula for f .
- ▶ Plot $f(x)$.
- ▶ At what points does f fail to be differentiable?
- ▶ Find the minimizing argument $\tilde{x} \in \mathbb{R}$ approximately. You can either use brute-force forking or apply an optimization method.

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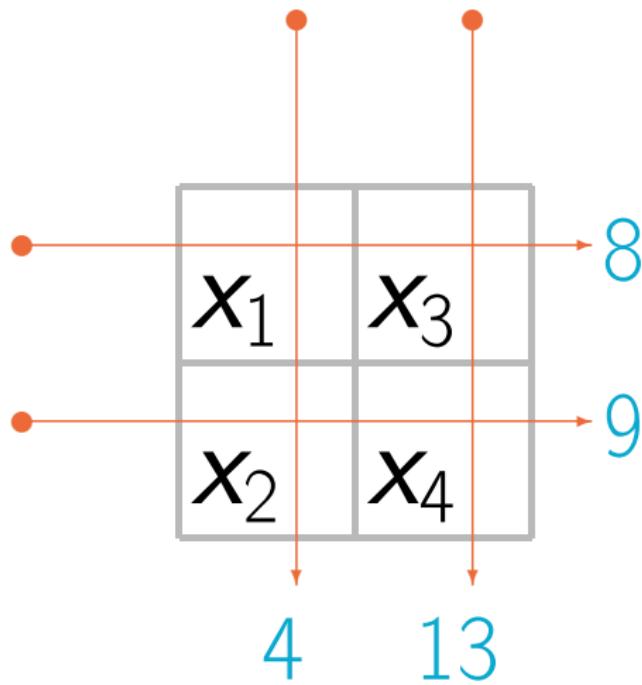
Numerical implementation

Third 2×2 exercise

Tomography with 1×2 pixels: ill-posedness

Exercises, collected

Recall the matrix measurement model



$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 8 \\ 9 \\ 4 \\ 13 \end{bmatrix}$$

$$Ax = m$$

We can now formulate (anisotropic) total variation regularization mathematically

$$x_{\text{TV}} = \arg \min_{x \in \mathbb{R}^4} \{ \|Ax - \textcolor{blue}{m}\|_2^2 + \|L_H x\|_1 + \|L_V x\|_1 \}$$

Writing the prior penalty in matrix form: construction of the horizontal difference matrix L_H

X_1	X_3
X_2	X_4

$$\begin{bmatrix} 1 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 - x_3 \end{bmatrix}$$

Writing the prior penalty in matrix form: construction of the horizontal difference matrix L_H

X_1	X_3
X_2	X_4

$$\underbrace{\begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix}}_{L_H} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 - x_4 \\ x_1 - x_3 \\ x_2 - x_4 \end{bmatrix}$$

Writing the prior penalty in matrix form: construction of the vertical difference matrix L_V

X_1	X_3
X_2	X_4

$$\begin{bmatrix} 1 & -1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 - x_2 \end{bmatrix}$$

Writing the prior penalty in matrix form: construction of the vertical difference matrix L_V

X_1	X_3
X_2	X_4

$$\underbrace{\begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix}}_{L_V} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 - x_4 \\ x_4 \end{bmatrix}$$

Matrix formulation of the anisotropic total variation prior penalty

Our minimization problem:

$$x_{\text{TV}} = \arg \min_{x \in \mathbb{R}^4} \{ \|Ax - m\|_2^2 + \|L_H x\|_1 + \|L_V x\|_1 \}$$

Recall that for a vector $y \in \mathbb{R}^n$ we have

$$\|y\|_1 = |y_1| + |y_2| + \cdots + |y_n|.$$

Therefore, the prior penalty can be written as (why? check!)

$$\begin{aligned} \|L_H x\|_1 + \|L_V x\|_1 &= |x_1 - x_3| + |x_2 - x_4| \\ &\quad + |x_1 - x_2| + |x_3 - x_4|. \end{aligned}$$

Reformulation as a quadratic problem

We want to minimize the non-quadratic functional

$$\|Ax - m\|_2^2 + \|L_H x\|_1 + \|L_V x\|_1$$

over non-negative image vectors $x \in \mathbb{R}^4$. This task can be converted into minimizing the quadratic functional

$$\frac{1}{2} z^T Q z + c^T z$$

over non-negative $z \in \mathbb{R}^{12}$ with equality constraints $Ez = b$.

Rewriting the TV regularization using the trick of non-negative vectors

Write the horizontal and vertical differences in the form

$$L_H x = u_H^+ - u_H^- \quad \text{and} \quad L_V x = u_V^+ - u_V^-,$$

using **non-negative** vectors $u_H^\pm, u_V^\pm \in \mathbb{R}^2$.

Then TV regularization is equivalent to minimizing

$$x^T A^T A x - 2x^T A^T m + \begin{bmatrix} 1 \\ 1 \end{bmatrix}^T (u_H^+ + u_H^- + u_V^+ + u_V^-),$$

over non-negative vectors $x \in \mathbb{R}^4$ (why? check!).

Reduction of TV regularization to the quadratic problem $\arg \min_{z \in \mathbb{R}_+^{12}} \left\{ \frac{1}{2} z^T Q z + c^T z \right\}$ with $Ez = b$

So we aim to minimize $\frac{1}{2} z^T Q z + c^T z$ with

$$z = \begin{bmatrix} x \\ u_H^+ \\ u_H^- \\ u_V^+ \\ u_V^- \end{bmatrix} \in \mathbb{R}_+^{12},$$

$$Q = \begin{bmatrix} 2A^T A & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & & \ddots & \vdots \\ 0 & \dots & & 0 \end{bmatrix}, \quad c = \begin{bmatrix} -2A^T m \\ 1 \\ \vdots \\ 1 \end{bmatrix}.$$

Explicit form of the equality constraint, slide 1/2

The equality constraint $Ez = b$ is needed for enforcing the identities $L_H x - u_H^+ + u_H^- = 0$ and $L_V x - u_V^+ + u_V^- = 0$.

Since

$$z = \begin{bmatrix} x \\ u_H^+ \\ u_H^- \\ u_V^+ \\ u_V^- \end{bmatrix} \in \mathbb{R}^{12},$$

we have

$$Ez = \begin{bmatrix} L_H & -I & I & 0 & 0 \\ L_V & 0 & 0 & -I & I \end{bmatrix} z = 0.$$

Explicit form of the equality constraint, slide 2/2

Finally we get

$$E = \left[\begin{array}{cccc|cc|cccc|cc} 1 & 0 & -1 & 0 & -1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 & -1 & 0 & 1 & 0 & 0 & 0 & 0 \\ \hline 1 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & 1 & -1 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 1 \end{array} \right]$$

and

$$b = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

Implementation in Matlab: preliminaries

```
% Construct the 2x2 pixel image target as a vertical vector  
target = [2;2;6;7];  
  
% Construct the measurement matrix  
A = [1 0 1 0; 0 1 0 1; 1 1 0 0; 0 0 1 1];  
  
% Compute an ideal X-ray measurement  
m = A*target;  
  
% Record the size of the unknown. Here M*M=n,  
% since the unknown is a MxM pixel image.  
n = 4; M = 2;
```

Regularization parameter

We are actually considering the TV regularization problem in a restricted form. In general it is advisable to solve

$$x_{\text{TV}}(\alpha) = \arg \min_{x \in \mathbb{R}_+^{2 \times 2}} \{ \|Ax - m\|_2^2 + \alpha \|L_H x\|_1 + \alpha \|L_V x\|_1 \},$$

where $\alpha > 0$ is a regularization parameter. However, for now we keep $\alpha = 1$ and write the following in Matlab:

```
% Regularization parameter  
alpha = 1;
```

```
% Construct prior matrices
```

```
LH = [1 0 -1 0; 0 1 0 -1];
```

```
LV = [1 -1 0 0; 0 0 1 -1];
```

```
% Construct the quadratic optimization problem matrix
```

```
Q = zeros(n+4*M*(M-1));
```

```
Q(1:n,1:n) = 2*A.'*A;
```

```
% Construct the vector h of the linear term
```

```
c = alpha*ones(n+4*M*(M-1),1);
```

```
c(1:n) = -2*(A.')*m(:);
```

```
% Construct input arguments for quadprog.m
Z = zeros(M*(M-1));
Aeq = [[LH,-eye(M*(M-1)),eye(M*(M-1)),Z,Z];...
        [LV,Z,Z,-eye(M*(M-1)),eye(M*(M-1))]];
beq = zeros(2*M*(M-1),1);
lb = zeros(n+4*M*(M-1),1);
ub = Inf(5*n,1);
AA = -eye(n+4*M*(M-1));
AA(1:n,1:n) = zeros(n,n);
iniguess = zeros(n+4*M*(M-1),1);
b = [repmat(10,n,1);zeros(4*M*(M-1),1)];
QPopt = optimset('quadprog');
QPopt = optimset(QPopt,'Algorithm',...
    'interior-point-convex', 'Display','iter');
```

```
% Compute reconstruction using quadprog  
z = quadprog(Q,c,AA,b,Aeq,beq,lb,ub,iniguess,QPopt);  
  
% Pick out the reconstructed image  
recn = z(1:n);  
  
% Show the reconstruction in image format  
reshape(recn,M,M)
```

```
>> reshape(recon,M,M))
```

ans =

```
2.2500 6.2500  
2.2500 6.2500
```

Total variation
regularization

$2\frac{1}{4}$	$6\frac{1}{4}$
$2\frac{1}{4}$	$6\frac{1}{4}$

$$\begin{array}{r} \text{data penalty } 1 \\ + \text{prior penalty } 8 \\ \hline = \text{total penalty } €9 \end{array}$$

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Third 2×2 exercise

Run the computation of the previous slide using the Matlab routine `tomo2x2_TV_comp_quadprog.m` in the Git repository
<https://github.com/ssiltane/BolognaWinterSchool2023>
Note that you need the Optimization Toolbox.

Then repeat the computation with several values of regularization parameter $\alpha > 0$. What choice of $\alpha > 0$ gives the smallest difference (measured in standard Euclidean norm of \mathbb{R}^4) between the true target and the regularized solution? Give the optimal α with the accuracy of two correct digits after the decimal point.

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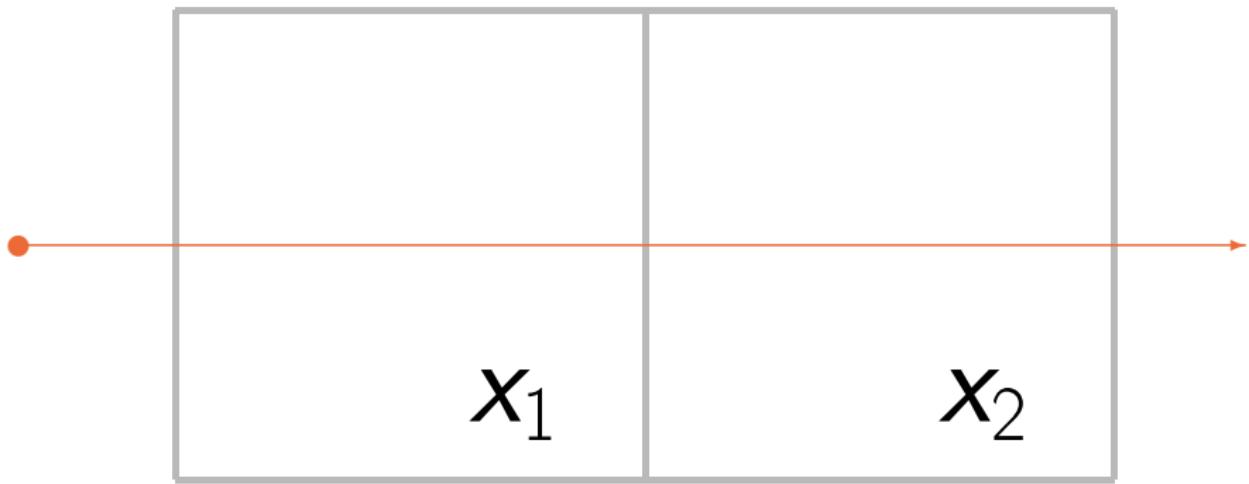
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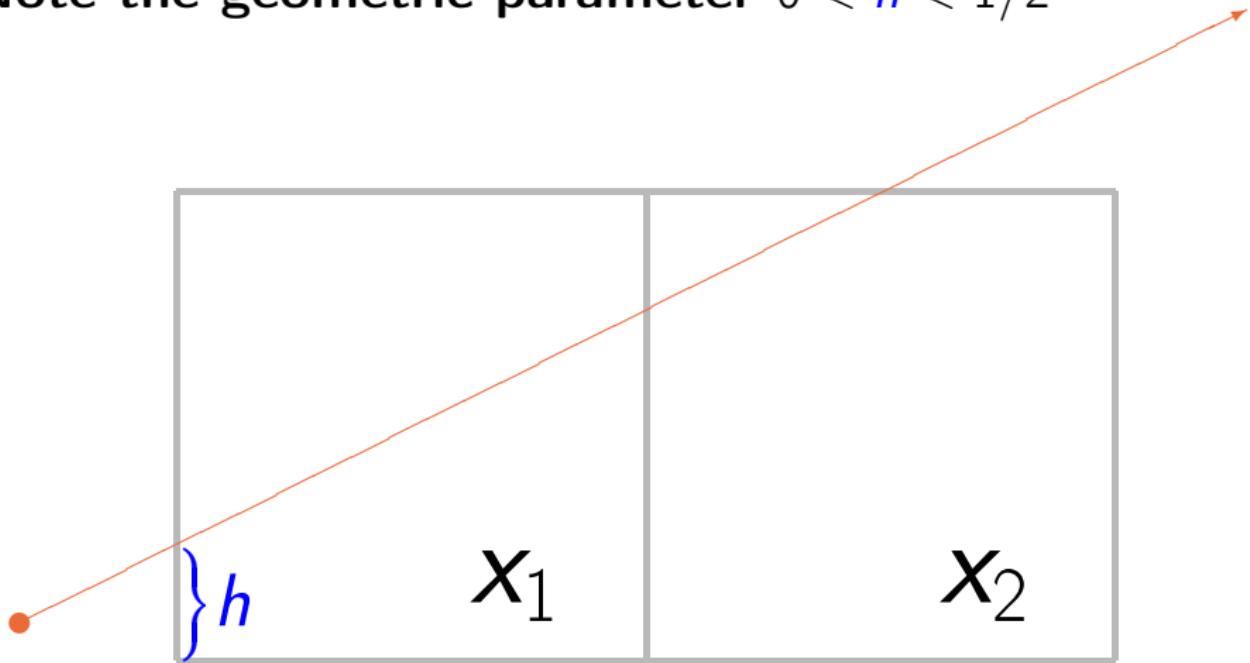
Tomography with 1×2 pixels: ill-posedness

Exercises, collected

The first X-ray in our measurement travels horizontally



Second X-ray in the measurement has slope $1/2$.
Note the geometric parameter $0 < h < 1/2$



First 1×2 exercise: construct measurement matrix

Assuming that the side length of pixel is one, write down the 2×2 matrix A_h modelling the measurement. (Some of the matrix elements may depend on $h > 0$.)

- ▶ Show that A_h is invertible for any $0 < h < 1/2$.
- ▶ What happens to $\det(A_h)$ when $h \rightarrow 0$? Why?
- ▶ We assume everywhere else that $0 < h < 1/2$. However, in this problem we step outside that assumption a bit. Is A_h invertible when $1/2 \leq h < 1$? How about the case $h \geq 1$?

Naive inversion

The measurement model is

$$A_h \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} m_1 \\ m_2 \end{bmatrix},$$

or $A_h x = m$ in short. Now assume that we have noisy data

$$\tilde{m} = A_h x + \varepsilon.$$

Here $\varepsilon \in \mathbb{R}^2$ is a random noise vector. If A_h is invertible, we can attempt naive inversion $A_h^{-1}\tilde{m}$. In the next exercise you will analyse this idea.

Second 1×2 exercise: ill-posedness of naive inversion

Naive reconstruction is an approximation of the unknown x , as we can see by this calculation:

$$A_h^{-1} \tilde{m} = A_h^{-1}(A_h x + \varepsilon) = x + A_h^{-1} \varepsilon.$$

So we can bound the error by

$$\|A_h^{-1} \varepsilon\|_{\mathbb{R}^2} \leq \|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2} \|\varepsilon\|_{\mathbb{R}^2},$$

where $\|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2}$ is the operator norm of A_h .

- ▶ Compute the eigenvalues $\lambda_1(h) > 0$ and $\lambda_2(h) > 0$ of the matrix $A_h^T A_h$ numerically for a sequence of h values approaching zero. The numbers $s_j(h) = \sqrt{\lambda_j(h)}$ are called *singular values* of A_h . We order them so that $s_1 \geq s_2$.
- ▶ Now $\|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2} = 1/s_2(h)$. What happens to $\|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2}$ when $h \rightarrow 0$? What does that mean for the error bound?

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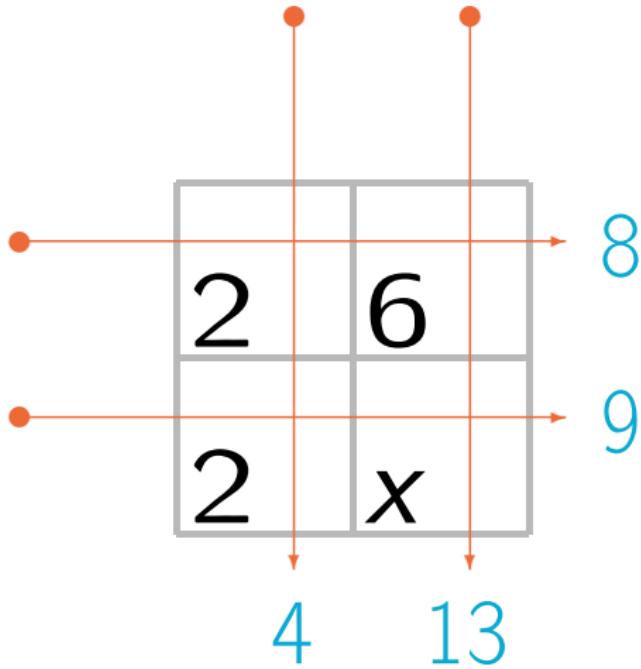
Determine the kernel of the measurement matrix

$$A = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}.$$

How is the kernel related to “ghosts”, or objects that are nontrivial but give zero measurement?

Second 2×2 exercise, slide 1/2

Assume that we know three pixel values and look for the fourth one, called x .



Second 2×2 exercise, slide 2/2

Take $\alpha = 1$. Write down the total variation penalty functional in the form

$$\tilde{x} = \arg \min_{x \in \mathbb{R}} \{f(x)\}.$$

- ▶ Give the formula for f .
- ▶ Plot $f(x)$.
- ▶ At what points does f fail to be differentiable?
- ▶ Find the minimizing argument $\tilde{x} \in \mathbb{R}$ approximately. You can either use brute-force forking or apply an optimization method.

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First 1×2 exercise: construct measurement matrix

Assuming that the side length of pixel is one, write down the 2×2 matrix A_h modelling the measurement. (Some of the matrix elements may depend on $h > 0$.)

- ▶ Show that A_h is invertible for any $0 < h < 1/2$.
- ▶ What happens to $\det(A_h)$ when $h \rightarrow 0$? Why?
- ▶ We assume everywhere else that $0 < h < 1/2$. However, in this problem we step outside that assumption a bit. Is A_h invertible when $1/2 \leq h < 1$? How about the case $h \geq 1$?

Second 1×2 exercise: ill-posedness of naive inversion

Naive reconstruction is an approximation of the unknown x , as we can see by this calculation:

$$A_h^{-1} \tilde{m} = A_h^{-1}(A_h x + \varepsilon) = x + A_h^{-1} \varepsilon.$$

So we can bound the error by

$$\|A_h^{-1} \varepsilon\|_{\mathbb{R}^2} \leq \|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2} \|\varepsilon\|_{\mathbb{R}^2},$$

where $\|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2}$ is the operator norm of A_h .

- ▶ Compute the eigenvalues $\lambda_1(h) > 0$ and $\lambda_2(h) > 0$ of the matrix $A_h^T A_h$ numerically for a sequence of h values approaching zero. The numbers $s_j(h) = \sqrt{\lambda_j(h)}$ are called *singular values* of A_h . We order them so that $s_1 \geq s_2$.
- ▶ Now $\|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2} = 1/s_2(h)$. What happens to $\|A_h^{-1}\|_{\mathbb{R}^2 \rightarrow \mathbb{R}^2}$ when $h \rightarrow 0$? What does that mean for the error bound?

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THE TRUE FANTASY